

PCE Endowment Fund
Net Asset Value
As of the Month Ending
7/31/2012

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 286,881.80
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>286,881.80</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	190,292,266.48
Total fixed Income Securities	<u>190,292,266.48</u>

Broad Domestic Equity

SSgA Russell 3000	371,901,184.62
Total Broad Domestic Equity	<u>371,901,184.62</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	139,859,404.94
Lazard International Equities	58,695,650.66
Total Global Equity Ex-U.S.	<u>198,555,055.60</u>

Receivables and Payables

Income Receivable	106.02
Income payable to/from	

Total Assets

\$ 761,035,494.52

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
7/31/2012

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 106.02	\$ 106.02
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>106.02</u>	<u>106.02</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	2,639,041.42	2,639,041.42
	<u>2,639,041.42</u>	<u>2,639,041.42</u>
Broad Domestic Equity		
SSgA Russell 3000	3,528,763.24	3,528,763.24
	<u>3,528,763.24</u>	<u>3,528,763.24</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	1,618,520.68	1,618,520.68
Lazard International Equities	1,473,618.30	1,473,618.30
	<u>3,092,138.98</u>	<u>3,092,138.98</u>
Total Investment Income (Loss)	9,260,049.66	9,260,049.66
Income Payable/Paid to/from		
Total Invested Assets, Beginning of Period	751,780,451.96	751,780,451.96
Net Contribution (Withdrawal)	(5,007.10)	(5,007.10)
Total Assets	<u><u>\$ 761,035,494.52</u></u>	<u><u>\$ 761,035,494.52</u></u>
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